Table S1 Risk factors for mental health symptoms and executive dysfunction

	Depression		Anxiety		Stress		Executive dysfunction	
	Unadjusted	Adjusted 1	Unadjusted	Adjusted 1	Unadjusted	Adjusted 1	Unadjusted	Adjusted 1
Urban-rural subgroup	•	•	•	•	•	•		•
UU	Ref.	Ref.	Ref.	Ref.	Ref.	Ref.	Ref.	Ref.
RU	1.32 (0.95, 1.83)	1.10 (0.61, 1.98)	1.56 (1.19, 2.05)**	1.32 (0.85, 2.05)	1.54 (1.06, 2.22)*	1.46 (0.76, 2.80)	1.09 (0.77, 1.53)	0.77 (0.51, 1.16)
RR	1.48 (1.07, 2.05)*	1.02 (0.59, 1.77)	2.00 (1.52, 2.63)***	1.35 (0.77, 2.39)	1.57 (1.09, 2.28)*	1.41 (0.95, 2.10)	1.35 (0.96, 1.90)	0.81 (0.35, 1.84)
Sociodemographics								
Age, y	/	0.99 (0.93, 1.05)	/	0.99 (0.93, 1.05)	/	0.99 (0.95, 1.03)	/	0.94 (0.82, 1.10)
Sex, female	/	1.06 (1.02, 1.10)**	/	1.39 (1.16, 1.66)***	/	1.15 (1.01, 1.32)*	/	0.97 (0.77, 1.21)
Parental education, high school	/	1.14 (0.83, 1.56)	/	0.82 (0.68, 0.98)*	/	1.26 (1.00, 1.58)	/	0.68 (0.55, 0.84)***
or higher	,	1.14 (0.05, 1.50)	,	0.02 (0.00, 0.70)	,	1.20 (1.00, 1.30)	,	0.00 (0.33, 0.04)
Family income, ≥ 50,000 RMB	/	0.87 (0.68, 1.10)	/	0.85 (0.73, 0.99)*	/	0.97 (0.77, 1.22)	/	0.61 (0.39, 0.97)*
Individual behaviors								
Screen time								
Passive screen time, $\geq 2h$	/	1.60 (1.22, 2.11)**	/	1.24 (0.81, 1.91)	/	1.23 (0.99, 1.53)	/	1.17 (0.76, 1.78)
Interactive screen time, $\geq 2h$	/	1.20 (1.05, 1.37)**	/	1.89 (1.41, 2.54)***	/	1.36 (1.13, 1.64)**	/	1.45 (1.29, 1.62)***
Night sleep duration, short	/	0.93 (0.84, 1.02)	/	1.19 (0.98, 1.45)	/	1.13 (0.79, 1.62)	/	0.74 (0.58, 0.96)*
Physical activity								
Low	/	Ref.	/	Ref.	/	Ref.	/	Ref.
Moderate	/	0.73 (0.38, 1.39)	/	0.78 (0.68, 0.90)**	/	0.64 (0.45, 0.92)*	/	0.80 (0.55, 1.18)
High	/	0.84 (0.71, 0.98)*	/	0.74 (0.51, 1.09)	/	0.69 (0.56, 0.84)***	/	0.85 (0.54, 1.34)

<sup>&</sup>lt;sup>1</sup> Adjusted for sociodemographic characteristics (i.e., age, sex, parental education level, and gross family income) and individual behaviors (screen time, night sleep duration, and physical activity).

<sup>\*</sup>P <0.05, \*\*P <0.01, \*\*\*P <0.001.

Table S2 Adjusting risk factors step by step for mental health symptoms

	Depression OR (95% CI)	R <sup>2</sup>	Anxiety OR (95% CI)	R <sup>2</sup>	Stress OR (95% CI)	R <sup>2</sup>
Model 1	OK (95% CI)	0.003	OK (95% CI)	0.010	OK (95% CI)	$\frac{R^2}{0.004}$
Urban-rural subgroup		0.003		0.010		0.004
UU	Ref.		Ref.		Ref.	
RU	1.32 (0.95, 1.83)		1.56 (1.19, 2.05)**		1.54 (1.06, 2.22)*	
RR	1.48 (1.07, 2.05)*		2.00 (1.52, 2.63)***		1.57 (1.09, 2.28)*	
Model 2	1.40 (1.07, 2.03)	0.004	2.00 (1.32, 2.03)	0.010	1.37 (1.0), 2.20)	0.004
Urban-rural subgroup		0.004		0.010		0.001
UU	Ref.		Ref.		Ref.	
RU	1.32 (0.95, 1.83)		1.56 (1.19, 2.05)**		1.54 (1.06, 2.22)*	
RR	1.45 (1.04, 2.01)*		1.98 (1.51, 2.61)***		1.55 (1.07, 2.24)*	
Age, y	0.96 (0.90, 1.01)		0.98 (0.93, 1.03)		0.97 (0.90, 1.03)	
Model 3	0.50 (0.50, 1.01)	0.003	0.50 (0.55, 1.05)	0.013	0.57 (0.50, 1.05)	0.004
Urban-rural subgroups		0.005		0.015		0.001
UU	Ref.		Ref.		Ref.	
RU	1.32 (0.95, 1.83)		1.57 (1.20, 2.05)**		1.54 (1.06, 2.22)*	
RR	1.48 (1.07, 2.05)*		2.00 (1.52, 2.63)***		1.57 (1.09, 2.27)*	
Sex, female	1.02 (0.83, 1.26)		1.32 (1.10, 1.58)**		1.13 (0.90, 1.42)	
Model 4	1.02 (0.03, 1.20)	0.003	1.52 (1.10, 1.50)	0.012	1.13 (0.50, 1.42)	0.004
Urban-rural subgroup		0.003		0.012		0.004
UU	Ref.		Ref.		Ref.	
RU	1.32 (0.94, 1.84)		1.44 (1.08, 1.91)*		1.6 (1.09, 2.34)*	
RR	1.45 (1.03, 2.04)*		1.81 (1.36, 2.42)***		1.65 (1.12, 2.43)*	
Parental education, high school or higher	0.98 (0.77, 1.26)		0.78 (0.63, 0.97)*		1.11 (0.85, 1.46)	
Model 5	0.76 (0.77, 1.20)	0.003	0.70 (0.05, 0.77)	0.012	1.11 (0.05, 1.40)	0.003
Urban-rural subgroup		0.003		0.012		0.003
UU	Ref.		Ref.		Ref.	
RU	1.20 (0.85, 1.71)		1.58 (1.17, 2.12)**		1.45 (0.97, 2.16)	
RR	1.38 (0.96, 1.97)		1.93 (1.42, 2.62)***		1.54 (1.02, 2.31)*	
Family income, ≥ 50,000 RMB	0.86 (0.68, 1.10)		0.80 (0.65, 0.99)*		1.00 (0.77, 1.30)	
Model 6	0.00 (0.00, 1.10)	0.018	0.00 (0.03, 0.77)	0.024	1.00 (0.77, 1.30)	0.011
Urban-rural subgroup		0.010		0.024		0.011
UU	Ref.		Ref.		Ref.	
RU	1.15 (0.83, 1.60)		1.37 (1.04, 1.81)*		1.39 (0.96, 2.01)	
RR	1.16 (0.82, 1.63)		1.54 (1.16, 2.05)**		1.29 (0.88, 1.90)	
Passive screen time, $\geq 2h$	1.71 (1.36, 2.15)***		1.39 (1.14, 1.70)**		1.34 (1.05, 1.71)*	
Interactive screen time, $\geq 2h$	1.20 (0.95, 1.51)		1.51 (1.23, 1.87)***		1.30 (1.01, 1.67)*	
Model 7	1.20 (0.73, 1.31)	0.003	1.31 (1.23, 1.07)	0.011	1.50 (1.01, 1.07)	0.004
Urban-rural subgroup		0.003		0.011		0.004
UU						
RU	1.31 (0.94, 1.81)		1.57 (1.20, 2.06)**		1.55 (1.07, 2.25)*	
RR	1.40 (1.00, 1.96)*		2.09 (1.58, 2.76)***		1.66 (1.14, 2.42)**	
Sleep duration, short	0.91 (0.74, 1.14)					
Model 8	0.91 (0.74, 1.14)	0.006	1.15 (0.95, 1.39)	0.011	1.12 (0.89, 1.42)	0.009
Urban-rural subgroup		0.000		0.011		0.009
<b>.</b> .	Dof		Dof		Dof	
UU RU	Ref. 1.29 (0.93, 1.79)		Ref. 1.56 (1.19, 2.05)**		Ref. 1.53 (1.06, 2.21)*	
RR	1.42 (1.03, 1.98)*		1.98 (1.50, 2.60)***		1.54 (1.07, 2.23)*	
Physical activity	D -£		D-£		D-f	
Low	Ref.		Ref.		Ref.	
Moderate	0.75 (0.57, 0.97)*		0.81 (0.65, 1.02)		0.63 (0.48, 0.83)**	
High	1.00 (0.77, 1.29)	0.015	0.85 (0.68, 1.07)	0.021	0.75 (0.57, 0.99)*	0.000
Model 9		0.015		0.031		0.008
Urban-rural subgroup	D -£		D -£		D - £	
UU	Ref.		Ref.		Ref.	
RU	1.11 (0.77, 1.59)		1.29 (0.95, 1.77)		1.43 (0.95, 2.14)	
RR	1.11 (0.75, 1.63)		1.32 (0.94, 1.84)		1.38 (0.90, 2.14)	
Parental education, high school or higher	1.13 (0.85, 1.49)		0.82 (0.64, 1.05)		1.23 (0.91, 1.66)	
Family income, $\geq 50,000 \text{ RMB}$	0.84 (0.66, 1.08)		0.83 (0.67, 1.03)		0.95 (0.73, 1.25)	
	1.57 (1.22, 2.03)**		1.21 (0.96, 1.52)		1.20 (0.91, 1.57)	
Passive screen time, $\geq 2h$ Interactive screen time, $\geq 2h$	1.21 (0.93, 1.57)		1.79 (1.42, 2.27)***		1.27 (0.95, 1.69)	

\*P < 0.05, \*\*P < 0.01, \*\*\*P < 0.001. The bold words represent the P values less than 0.05.

Table S3 Interactive effects of urban-rural subgroup and mental health symptoms on executive dysfunction

	Executive dysfunction			
	Unadjuste	d	Adjusted	
	OR (95% CI)	P value	OR (95% CI)	P value
Model a				
Depression	4.64 (2.43, 8.85)	< 0.001	5.31 (2.01, 14.02)	0.001
RU	0.96 (0.61, 1.50)	0.845	0.73 (0.46, 1.15)	0.171
RR	1.69 (1.09, 2.61)	0.018	1.12 (0.36, 3.46)	0.848
RU*Depression	1.10 (0.52, 2.32)	0.797	0.89 (0.23, 3.50)	0.866
RR*Depression	0.42 (0.20, 0.87)	0.020	0.36 (0.11, 1.17)	0.089
Model b				
Anxiety	3.67 (1.96, 6.85)	< 0.001	4.13 (1.29, 13.3)	0.017
RU	0.95 (0.52, 1.70)	0.852	0.73 (0.27, 2.00)	0.546
RR	1.65 (0.94, 2.93)	0.083	1.26 (0.43, 3.68)	0.673
RU*Anxiety	1.00 (0.48, 2.09)	0.997	0.88 (0.15, 5.26)	0.884
RR*Anxiety	0.57 (0.28, 1.16)	0.122	0.43 (0.16, 1.12)	0.084
Model c				
Stress	2.29 (1.10, 4.77)	0.028	2.52 (0.96, 6.61)	0.061
RU	1.11 (0.75, 1.63)	0.615	0.80 (0.43, 1.49)	0.489
RR	1.38 (0.94, 2.03)	0.103	0.85 (0.35, 2.07)	0.723
RU*Stress	0.76 (0.33, 1.75)	0.521	0.65 (0.27, 1.60)	0.350
RR*Stress	0.75 (0.33, 1.72)	0.498	0.64 (0.30, 1.37)	0.250

 $RR,\,rural\,hukou$  and rural school group;  $RU,\,rural\,hukou$  and urban school group.

<sup>&</sup>lt;sup>1</sup> All models were adjusted for sociodemographic characteristics (i.e., age, sex, parental education level, and gross family income) and individual behaviors (screen time, night sleep duration, and physical activity).

Table S4 Simple effects of urban-rural subgroups on executive dysfunction stratified by mental health symptoms<sup>1</sup>

. 1	Executive dysfunction			
	OR (95% CI)	z value	P value	
Depression state				
No depression				
Urban-rural subgroup				
UU	Ref.			
RU	0.73 (0.41, 1.29)	-1.09	0.277	
RR	1.02 (0.35, 2.93)	0.03	0.975	
Depression	1.02 (0.55, 2.55)	0.03	0.575	
Urban-rural subgroup				
UU	Ref.			
RU	0.58 (0.23, 1.52)	-1.10	0.270	
RR	0.40 (0.21, 0.75)	-2.84	0.004	
Anxiety state				
No anxiety				
Urban-rural subgroup				
UU	Ref.			
RU	0.78 (0.29, 2.13)	-0.48	0.631	
RR	1.55 (0.53, 4.48)	0.80	0.422	
Anxiety				
Urban-rural subgroup	7. 2			
UU	Ref.		0.00	
RU	0.61 (0.26, 1.46)	-1.11	0.269	
RR	0.49 (0.22, 1.08)	-1.76	0.078	
Stress state				
No stress				
Urban-rural subgroup UU				
RU	0.82 (0.41, 1.65)	-0.55	0.585	
RR	0.84 (0.29, 2.39)	-0.33	0.742	
Stress	0.07 (0.2), 2.39)	-0.55	0.772	
Urban-rural subgroup				
UU	Ref.			
RU	0.44 (0.16, 1.21)	-1.59	0.112	
RR	0.57 (0.20, 1.59)	-1.08	0.281	

<sup>&</sup>lt;sup>1</sup> All models were adjusted for sociodemographic characteristics (i.e., age, sex, parental education level, and gross family income) and individual behaviors (screen time, night sleep duration, and physical activity).

**Table S5** Interactive effects of urban-rural subgroups and mental health symptoms on executive dysfunction (imputed data)

	Executive dysfunction				
	Unadjuste	d	Adjusted		
	OR (95% CI)	P value	OR (95% CI)	P value	
Model a					
Depression	4.64 (2.43, 8.85)	< 0.001	5.20 (1.89, 14.27)	0.001	
RU	0.96 (0.61, 1.50)	0.845	0.72 (0.54, 0.95)	0.021	
RR	1.69 (1.09, 2.61)	0.018	0.98 (0.39, 2.46)	0.969	
RU*Depression	1.10 (0.52, 2.32)	0.797	0.88 (0.27, 2.87)	0.828	
RR*Depression	0.42 (0.20, 0.87)	0.020	0.37 (0.11, 1.21)	0.101	
Model b					
Anxiety	3.67 (1.96, 6.85)	< 0.001	3.64 (1.29, 10.22)	0.014	
RU	0.95 (0.52, 1.70)	0.852	0.71 (0.32, 1.58)	0.403	
RR	1.65 (0.94, 2.93)	0.083	0.97 (0.38, 2.48)	0.947	
RU*Anxiety	1.00 (0.48, 2.09)	0.997	0.94 (0.18, 4.96)	0.939	
RR*Anxiety	0.57 (0.28, 1.16)	0.122	0.55 (0.24, 1.27)	0.162	
Model c					
Stress	2.29 (1.10, 4.77)	0.028	2.35 (0.83, 6.66)	0.107	
RU	1.11 (0.75, 1.63)	0.615	0.78 (0.47, 1.31)	0.348	
RR	1.38 (0.94, 2.03)	0.103	0.75 (0.37, 1.54)	0.438	
RU*Stress	0.76 (0.33, 1.75)	0.521	0.71 (0.22, 2.31)	0.566	
RR*Stress	0.75 (0.33, 1.72)	0.498	0.71 (0.30, 1.71)	0.449	

RR, rural hukou and rural school group; RU, rural hukou and urban school group.

<sup>&</sup>lt;sup>1</sup> All models were adjusted for sociodemographic characteristics (i.e., age, sex, parental education level, and gross family income) and individual behaviors (screen time, night sleep duration, and physical activity).

Table S6 Simple effects of mental health symptoms on executive dysfunction stratified by urban-rural subgroup1 (imputed data)

	Executive dysfunction			
-	OR (95% CI)	z value	P value	
UU group				
Depression, score $\geq 14$	6.21 (3.37, 11.45)	5.86	< 0.001	
Anxiety, score $\geq 10$	4.69 (1.71, 12.85)	3.00	0.003	
Stress, score $\geq 19$	2.98 (1.65, 5.40)	3.61	< 0.001	
RU group	, ,			
Depression, score $\geq 14$	4.78 (1.95, 11.72)	3.42	0.001	
Anxiety, score $\geq 10$	3.33 (1.33, 8.34)	2.56	0.010	
Stress, score $\geq 19$	1.67 (0.84, 3.33)	1.46	0.143	
RR group	,			
Depression, score $\geq 14$	1.91 (0.92, 3.96)	1.75	0.080	
Anxiety, score $\geq 10$	2.04 (1.39, 2.98)	3.67	< 0.001	
Stress, score $\geq 19$	1.68 (1.23, 2.31)	3.23	0.001	

RR, rural hukou and rural school group; RU, rural hukou and urban school group; UU, urban hukou and urban school group.

<sup>&</sup>lt;sup>1</sup> Adjusted for sociodemographic characteristics (i.e., age, sex, parental education level, and gross family income) and individual behaviors (screen time, night sleep duration, and physical activity).

**Table S7** Simple effects of urban-rural subgroups on executive dysfunction stratified by mental health symptoms1 (imputed data)

	Executive dysfunction			
	OR (95% CI)	z value	P value	
Depression state				
No depression				
Urban-rural subgroup				
UU	Ref.			
RU	0.72 (0.51, 1.01)	-1.88	0.060	
RR	0.90 (0.39, 2.08)	-0.25	0.801	
Depression				
Urban-rural subgroup				
UU	Ref.			
RU	0.61 (0.29, 1.28)	-1.31	0.191	
RR	0.39 (0.23, 0.68)	-3.36	0.001	
Anxiety state				
No anxiety				
Urban-rural subgroup				
UU	Ref.			
RU	0.76 (0.32, 1.8)	-0.62	0.538	
RR	1.08 (0.40, 2.95)	0.15	0.878	
Anxiety				
Urban-rural subgroup				
UU	Ref.			
RU	0.64 (0.25, 1.62)	-0.95	0.344	
RR	0.50 (0.30, 0.86)	-2.54	0.011	
Stress state				
No stress				
Urban-rural subgroup				
UU	Ref.			
RU	0.79 (0.44, 1.41)	-0.81	0.419	
RR	0.72 (0.30, 1.73)	-0.73	0.463	
Stress				
Urban-rural subgroup				
UU	Ref.			
RU	0.51 (0.16, 1.66)	-1.12	0.265	
RR	0.61 (0.23, 1.62)	-0.99	0.323	

<sup>&</sup>lt;sup>1</sup> All models were adjusted for sociodemographic characteristics (i.e., age, sex, parental education level, and gross family income) and individual behaviors (screen time, night sleep duration, and physical activity).